

Derivatives High/Low Report

High/Low for 23/05/2008

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/05/2008	\$ / R 2008/06/13			Currency Future	7.7131	7.6939	(0.249)	7.7200	7.6900	66,807
23/05/2008	\$ / R 2008/09/15			Currency Future	7.9003	7.8807	(0.248)	7.9200	7.9100	65,254
23/05/2008	\$ / R 2008/12/12			Currency Future	8.0927	8.0731	(0.242)	0.0000	0.0000	8,785
23/05/2008	£ / R 2008/06/13			Currency Future	15.2626	15.2228	(0.261)	15.2200	15.1700	6,370
23/05/2008	£ / R 2008/09/15			Currency Future	15.5135	15.4734	(0.258)	0.0000	0.0000	802
23/05/2008	£ / R 2008/12/12			Currency Future	15.7772	15.7368	(0.256)	0.0000	0.0000	489
23/05/2008	€ / R 2008/06/13			Currency Future	12.1109	12.1252	0.118	12.1200	12.1200	15,308
23/05/2008	€ / R 2008/09/15			Currency Future	12.3417	12.3565	0.120	0.0000	0.0000	9,337
23/05/2008	€ / R 2008/12/12			Currency Future	12.5832	12.5966	0.106	0.0000	0.0000	4,955
23/05/2008	ALBI 2008/08/07			Index Future	256.8990	256.7600	(0.054)	0.0000	0.0000	0
23/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	2,440.0000	2,258.0000	(7.459)	0	0	0
23/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	83,450.0000	84,658.0000	1.448	0	0	0
23/05/2008	ALBI 2008/11/06			Index Future	264.4330	264.2895	(0.054)	0.0000	0.0000	594
23/05/2008	ALBI 2008/11/06	265.00	Call	Index Future	33,058.0000	32,265.0000	(2.399)	0	0	0
23/05/2008	ALBI 2008/11/06	265.00	Put	Index Future	38,728.0000	39,370.0000	1.658	0	0	0

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23/05/2008	ALBI	2009/02/05			Index Future	273.4030	273.3800	(0.008)	0.0000	0.0000	0
23/05/2008	CRD1	2008/08/07			Index Future	111.2960	111.2520	(0.040)	0.0000	0.0000	0
23/05/2008	CRD1	2008/11/06			Index Future	114.5600	114.5140	(0.040)	0.0000	0.0000	8
23/05/2008	CRD1	2009/02/05			Index Future	117.9360	117.8900	(0.039)	0.0000	0.0000	0
23/05/2008	GOVI	2008/08/07			jGovi	259.2735	259.1385	(0.052)	0.0000	0.0000	149
23/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	164.0000	145.0000	(11.585)	0	0	0
23/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	147,429.0000	148,760.0000	0.903	0	0	0
23/05/2008	GOVI	2008/11/06			jGovi	266.8770	266.7380	(0.052)	0.0000	0.0000	60
23/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	82,720.0000	83,722.0000	1.211	0	0	0
23/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	11,490.0000	11,102.0000	(3.377)	0	0	0
23/05/2008	GOVI	2009/02/05			jGovi	274.7435	274.6010	(0.052)	0.0000	0.0000	0
23/05/2008	ILBI	2008/08/07			Index Future	321.3550	321.3550	-	0.0000	0.0000	1
23/05/2008	ILBI	2008/11/06			Index Future	331.5080	331.4630	(0.014)	0.0000	0.0000	0
23/05/2008	ILBI	2009/02/05			Index Future	341.8140	341.7670	(0.014)	0.0000	0.0000	0
23/05/2008	J153	2010/08/31			jSwap	11.9950	11.9930	(0.017)	0.0000	0.0000	0
23/05/2008	J157	2015/09/15			jSwap	10.6460	10.6470	0.009	0.0000	0.0000	0
23/05/2008	J186	2026/12/21			jSwap	9.9130	9.9140	0.010	0.0000	0.0000	0
23/05/2008	J201	2014/12/22			jSwap	10.7970	10.7990	0.019	0.0000	0.0000	0
23/05/2008	J203	2017/09/15			jSwap	10.4030	10.4040	0.010	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/05/2008	J204	2018/12/21			jSwap	10.3070	10.3080	0.010	0.0000	0.0000	0
23/05/2008	J207	2020/01/15			jSwap	10.1990	10.2010	0.020	0.0000	0.0000	0
23/05/2008	JBAR	2005/12/21			jBar	12.0720	12.0750	0.025	0.0000	0.0000	0
23/05/2008	JFRA	2008/08/07			jFra	12.4260	12.4220	(0.032)	0.0000	0.0000	0
23/05/2008	JFRA	2008/11/06			jFra	12.4620	12.4620	-	0.0000	0.0000	0
23/05/2008	JFRA	2008/11/06			jFra	0.0000	12.4620	100.000	0.0000	0.0000	0
23/05/2008	JFRA	2009/02/05			jFra	12.4020	12.4020	-	0.0000	0.0000	0
23/05/2008	JFRA	2009/02/05			jFra	0.0000	12.4020	100.000	0.0000	0.0000	0
23/05/2008	JFRA	2009/05/07			jFra	12.1900	12.1980	0.066	0.0000	0.0000	0
23/05/2008	JFRA	2009/05/07			jFra	0.0000	12.1980	100.000	0.0000	0.0000	0
23/05/2008	JFRA	2009/08/06			jFra	11.8350	11.8410	0.051	0.0000	0.0000	0
23/05/2008	JFRA	2009/11/05			jFra	11.5000	11.4970	(0.026)	0.0000	0.0000	0
23/05/2008	JN02	2008/08/07			jNote	11.9000	11.9010	0.008	0.0000	0.0000	0
23/05/2008	JN02	2008/11/06			jNote	11.6890	11.6910	0.017	0.0000	0.0000	0
23/05/2008	JN02	2009/02/05			jNote	11.4490	11.4500	0.009	0.0000	0.0000	0
23/05/2008	JN05	2008/08/07			jNote	10.8230	10.8240	0.009	0.0000	0.0000	0
23/05/2008	JN05	2008/11/07			jNote	10.0200	10.0250	0.050	0.0000	0.0000	0
23/05/2008	JN05	2009/02/05			jNote	10.4850	10.4860	0.010	0.0000	0.0000	0
23/05/2008	JN10	2008/08/07			jNote	10.0830	10.0840	0.010	0.0000	0.0000	0

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23/05/2008	JN10	2008/11/07			jNote	9.6480	9.6500	0.021	0.0000	0.0000	0
23/05/2008	JN10	2009/02/05			jNote	9.8370	9.8390	0.020	0.0000	0.0000	0
23/05/2008	JROD	2008/05/30			jRod	11.0050	11.0030	(0.018)	0.0000	0.0000	0
23/05/2008	JROD	2008/06/30			jRod	11.3580	11.3440	(0.123)	0.0000	0.0000	0
23/05/2008	JROD	2008/07/31			jRod	11.7630	11.7370	(0.221)	0.0000	0.0000	0
23/05/2008	JROD	2008/08/29			jRod	11.5830	11.5680	(0.130)	0.0000	0.0000	0
23/05/2008	JROD	2008/09/30			jRod	11.9340	11.9210	(0.109)	0.0000	0.0000	0
23/05/2008	JROD	2008/10/31			jRod	12.2290	12.2200	(0.074)	0.0000	0.0000	0
23/05/2008	JROD	2008/11/28			jRod	11.9770	11.9740	(0.025)	0.0000	0.0000	0
23/05/2008	JROD	2008/12/31			jRod	12.2420	12.2400	(0.016)	0.0000	0.0000	0
23/05/2008	OTH1	2008/08/07			Index Future	245.1480	244.9840	(0.067)	0.0000	0.0000	0
23/05/2008	OTH1	2008/11/06			Index Future	252.3380	252.1690	(0.067)	0.0000	0.0000	12
23/05/2008	OTH1	2009/02/05			Index Future	259.7750	259.6020	(0.067)	0.0000	0.0000	0
23/05/2008	R153	2008/08/07			Bond Future	10.6000	10.6200	0.189	0.0000	0.0000	8,254
23/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,991.0000	4,028.0000	0.927	0	0	0
23/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,479.0000	4,516.0000	0.826	0	0	0
23/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/05/2008	R153	2008/11/06			Bond Future	10.3900	10.4100	0.192	0.0000	0.0000	0
23/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	698.0000	684.0000	(2.006)	0	0	0
23/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,606.0000	2,625.0000	0.729	0	0	0

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23/05/2008	R153	2009/02/05			Bond Future	10.2400	10.2600	0.195	0.0000	0.0000	0
23/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,024.0000	2,036.0000	0.593	0	0	0
23/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,678.0000	1,661.0000	(1.013)	0	0	0
23/05/2008	R157	2008/08/07			Bond Future	9.5570	9.5670	0.105	0.0000	0.0000	6,461
23/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,177.0000	2,132.0000	(2.067)	0	0	0
23/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	854.0000	826.0000	(3.279)	0	0	0
23/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,627.0000	2,656.0000	1.104	0	0	500
23/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	1,080.0000	1,092.0000	1.111	0	0	0
23/05/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	325.0000	328.0000	0.923	0	0	1,000
23/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,938.0000	4,984.0000	0.932	0	0	0
23/05/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	4,203.0000	4,149.0000	(1.285)	0	0	0
23/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	119,047.0000	118,990.0000	(0.048)	0	0	0
23/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	202.0000	191.0000	(5.446)	0	0	1,500
23/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	3,689.0000	3,727.0000	1.030	0	0	0
23/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	77.0000	72.0000	(6.494)	0	0	200
23/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	6,330.0000	6,382.0000	0.821	0	0	0
23/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	24.0000	22.0000	(8.333)	0	0	500
23/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	7,818.0000	7,873.0000	0.704	0	0	0
23/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	446.0000	427.0000	(4.260)	0	0	0
23/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	9,366.0000	9,423.0000	0.609	0	0	0
23/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
23/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,745.0000	1,765.0000	1.146	0	0	200
23/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	1,419.0000	1,382.0000	(2.607)	0	0	0
23/05/2008	R157	2008/11/06			Bond Future	9.4350	9.4450	0.106	0.0000	0.0000	0
23/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	4,319.0000	4,361.0000	0.972	0	0	0
23/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	400.0000	387.0000	(3.250)	0	0	0
23/05/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,840.0000	1,805.0000	(1.902)	0	0	0
23/05/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,477.0000	1,497.0000	1.354	0	0	1,000
23/05/2008	R157	2009/02/05			Bond Future	9.3410	9.3510	0.107	0.0000	0.0000	2,500
23/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,373.0000	2,398.0000	1.054	0	0	0
23/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,875.0000	1,845.0000	(1.600)	0	0	0

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23/05/2008	R186	2008/08/07			Bond Future	9.3650	9.3750	0.107	0.0000	0.0000	2,410
23/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	16,847.0000	16,940.0000	0.552	0	0	0
23/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
23/05/2008	R186	2008/11/06			Bond Future	9.2750	9.2850	0.108	0.0000	0.0000	0
23/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	7,713.0000	7,804.0000	1.180	0	0	0
23/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	44.0000	40.0000	(9.091)	0	0	0
23/05/2008	R186	2009/02/05			Bond Future	9.2070	9.2170	0.109	0.0000	0.0000	0
23/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,695.0000	1,734.0000	2.301	0	0	0
23/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	2,099.0000	2,044.0000	(2.620)	0	0	0
23/05/2008	R196	2008/08/07			Bond Future	11.7120	11.6790	(0.282)	0.0000	0.0000	0
23/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	374.0000	373.0000	(0.267)	0	0	0
23/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,925.0000	1,908.0000	(0.883)	0	0	0
23/05/2008	R196	2008/11/06			Bond Future	11.3910	11.3650	(0.228)	0.0000	0.0000	0
23/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,024.0000	1,023.0000	(0.098)	0	0	0
23/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,805.0000	1,796.0000	(0.499)	0	0	0
23/05/2008	R196	2009/02/05			Bond Future	10.9430	10.9200	(0.210)	0.0000	0.0000	0
23/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,760.0000	1,756.0000	(0.227)	0	0	0
23/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,750.0000	1,747.0000	(0.171)	0	0	0
23/05/2008	R201	2008/08/07			Bond Future	9.6250	9.6250	-	0.0000	0.0000	0
23/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
23/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	7,778.0000	7,778.0000	-	0	0	0
23/05/2008	R201	2008/11/06			Bond Future	9.4840	9.4840	-	0.0000	0.0000	0
23/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	304.0000	302.0000	(0.658)	0	0	0
23/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,651.0000	3,648.0000	(0.082)	0	0	0
23/05/2008	R201	2009/02/05			Bond Future	9.3740	9.3740	-	0.0000	0.0000	0
23/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,402.0000	1,398.0000	(0.285)	0	0	0
23/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,944.0000	1,940.0000	(0.206)	0	0	0

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23/05/2008	R203	2008/08/07			Bond Future	9.5230	9.5330	0.105	0.0000	0.0000	0
23/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	10,853.0000	10,910.0000	0.525	0	0	0
23/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/05/2008	R203	2008/11/06			Bond Future	9.4050	9.4150	0.106	0.0000	0.0000	0
23/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	5,376.0000	5,429.0000	0.986	0	0	0
23/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	75.0000	71.0000	(5.333)	0	0	0
23/05/2008	R203	2009/02/05			Bond Future	9.3130	9.3230	0.107	0.0000	0.0000	0
23/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,818.0000	1,845.0000	1.485	0	0	0
23/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,465.0000	1,436.0000	(1.980)	0	0	0
23/05/2008	R204	2008/08/07			Bond Future	9.5020	9.5120	0.105	0.0000	0.0000	3,188
23/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	11,526.0000	11,586.0000	0.521	0	0	0
23/05/2008	R204	2008/11/06			Bond Future	9.3910	9.4010	0.106	0.0000	0.0000	0
23/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	5,669.0000	5,726.0000	1.005	0	0	0
23/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	59.0000	56.0000	(5.085)	0	0	0
23/05/2008	R204	2009/02/05			Bond Future	9.3060	9.3160	0.107	0.0000	0.0000	0
23/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,736.0000	1,765.0000	1.671	0	0	0
23/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,399.0000	1,368.0000	(2.216)	0	0	0
23/05/2008	R206	2008/08/07			Bond Future	9.6500	9.6600	0.104	0.0000	0.0000	0
23/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	6,753.0000	6,792.0000	0.578	0	0	0
23/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/05/2008	R206	2008/11/06			Bond Future	9.4810	9.4910	0.105	0.0000	0.0000	610
23/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,926.0000	5,962.0000	0.607	0	0	0
23/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	50.0000	47.0000	(6.000)	0	0	0
23/05/2008	R206	2009/02/05			Bond Future	9.3400	9.3500	0.107	0.0000	0.0000	0
23/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,410.0000	1,390.0000	(1.418)	0	0	0
23/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,745.0000	1,761.0000	0.917	0	0	0

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23/05/2008	R207	2008/08/07			Bond Future	9.4770	9.4870	0.106	0.0000	0.0000	0
23/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	9,793.0000	9,854.0000	0.623	0	0	0
23/05/2008	R207	2008/11/06			Bond Future	9.3740	9.3840	0.107	0.0000	0.0000	0
23/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	41.0000	38.0000	(7.317)	0	0	0
23/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	5,656.0000	5,715.0000	1.043	0	0	0
23/05/2008	R207	2009/02/05			Bond Future	9.2940	9.3040	0.108	0.0000	0.0000	0
23/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,598.0000	1,627.0000	1.815	0	0	0
23/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,327.0000	1,295.0000	(2.411)	0	0	0
23/05/2008	R209	2008/08/07			Bond Future	9.1640	9.1740	0.109	0.0000	0.0000	7,012
23/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	12,140.0000	12,215.0000	0.618	0	0	0
23/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/05/2008	R209	2008/11/06			Bond Future	9.0900	9.1000	0.110	0.0000	0.0000	260
23/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	11,564.0000	11,640.0000	0.657	0	0	0
23/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/05/2008	R209	2009/02/05			Bond Future	9.0320	9.0420	0.111	0.0000	0.0000	0
23/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,377.0000	1,415.0000	2.760	0	0	0
23/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,130.0000	1,092.0000	(3.363)	0	0	0
23/05/2008	TRT1	2008/08/07			Index Future	255.8900	255.7560	(0.052)	0.0000	0.0000	0
23/05/2008	TRT1	2008/11/06			Index Future	263.3950	263.2570	(0.052)	0.0000	0.0000	400
23/05/2008	TRT1	2009/02/05			Index Future	271.1580	271.0170	(0.052)	0.0000	0.0000	0
23/05/2008	ZAAD	2008/06/13			Currency Future	7.3661	7.3841	0.244	0.0000	0.0000	10
23/05/2008	ZAAD	2008/09/15			Currency Future	7.4485	7.4655	0.228	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/05/2008	ZAAD 2008/12/12			Currency Future	7.5367	7.5531	0.218	0.0000	0.0000	0
Grand Total:										214,936